

# Israeli AA Equally Weighted Bond iINDEX

## QUICK FACTS

|                         |              |
|-------------------------|--------------|
| Index Launch Date:      | Feb 1, 2021  |
| Index Base Date:        | Dec 31, 2013 |
| Index Base Value:       | 100          |
| Index Tax Type:         | GTR          |
| Index Currency:         | ILS          |
| Index Reconstitution:   | Monthly      |
| Index Weighting Type:   | Equal Weight |
| Constituent Weight Cap: | 5.00%        |
| Corporate Weight Cap:   | 10.0%        |

## ELIGIBLE CRITERIA

|                |                |
|----------------|----------------|
| Interest Type: | Fixed          |
| Linkage Type:  | Non/CPI Linked |
| Issuer Type:   | Corporate      |
| Credit Rating: | AA Tranche     |

## FUNDAMENTALS

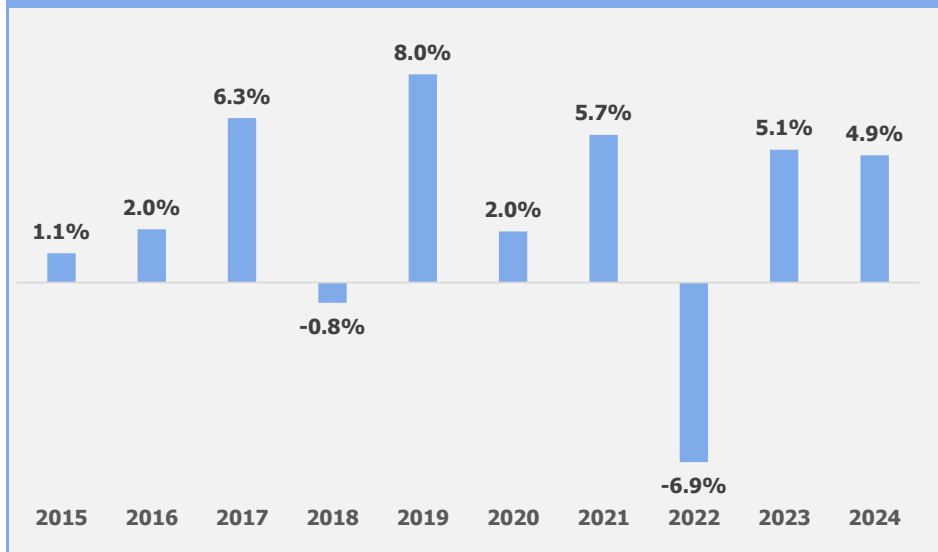
|                   |       |
|-------------------|-------|
| # of Constituents | 177   |
| Modified Duration | 3.85  |
| Yield to Maturity | 5.35% |
| Credit Rating     | iIAA  |

## SECTORS BREAKDOWN

|                |       |
|----------------|-------|
| Real Estate    | 50.8% |
| Financials     | 20.0% |
| Consumer Disc. | 8.5%  |
| Utilities      | 4.6%  |
| Communications | 4.5%  |
| Energy         | 3.8%  |
| Consumer Stap. | 3.4%  |
| Industrials    | 1.7%  |
| Technology     | 1.6%  |
| Materials      | 1.1%  |

The index is designed to measure the performance of AA rated corporate bonds listed in the Israeli market, equally weighted on each rebalancing date

## ANNUAL PERFORMANCE



## HISTORICAL PERFORMANCE & RISK ANALYSIS

|  | Returns |        |         | Standard Deviation* |        |         | Sharp Ratio* |        |         |         |
|--|---------|--------|---------|---------------------|--------|---------|--------------|--------|---------|---------|
|  | 2024    | 1 Year | 3 Years | 5 Years             | 1 Year | 3 Years | 5 Years      | 1 Year | 3 Years | 5 Years |
|  | 4.9%    | 6.3%   | 2.6%    | 10.5%               | 2.4%   | 3.5%    | 4.8%         | 1.1    | -0.5    | 0.1     |

\* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant central bank rate as a risk-free rate

## TOP 10 CONSTITUENTS BY INDEX WEIGHT

| Security Name           | Symbol       | Index Weight |
|-------------------------|--------------|--------------|
| Menora Mivtachim Hon B8 | IL0011994709 | 0.6%         |
| Strauss Group B6        | IL0074604211 | 0.6%         |
| Clal Finance B12        | IL0011799280 | 0.6%         |
| Harel Investments B1    | IL0058501102 | 0.6%         |
| Isramco B3              | IL0023202323 | 0.6%         |
| Namco B5                | IL0012132143 | 0.6%         |
| Menora Mivtachim Hon B7 | IL0011841918 | 0.6%         |
| Clal Finance B13        | IL0011979205 | 0.6%         |
| Summit B10              | IL0011433955 | 0.6%         |
| Clal Insurance C3       | IL0012013913 | 0.6%         |